

Quarterly Investment Report

As of April 30, 2024

John Warren, Finance Manager



Investment Portfolio Summary as of April 30, 2024

	Ending Invested Value	Percentage of Portfolio	Weighted Average Maturity (in days)	Weighted Average Days to Call
Daily Liquidity Funds				
Money Markets	\$ -	0.0%	1	1
Pooled Funds	89,523,004	40.6%	1	1
Total Money Markets & Pooled	\$ 89,523,004	40.6%	1	1
Federally Insured Cash Account	\$ 10,873,239	4.9%	1	1
Demand Deposits	25,395,897	11.5%	1	1
Daily Liquidity Funds Total	\$ 125,792,140	57.1%	1	1
Escrow Funds Total	\$ 38,556,504	17.5%	2	2
U.S. Agencies	\$ 28,814,609	13.1%	285	37
U.S. Treasuries *	27,136,148	12.3%	40	5
Certificates of Deposit	-	0.0%	0	0
Obligations of The State of Texas, Agencies & Instrumentalities	-	0.0%	0	0
Total Invested Funds	\$ 220,299,401	100.0%	46	35
			Max = 450	Max = 300

* WAM and WAM to Call exclude a \$5 Million investment in the Community Assistance Fund having a remaining maturity of 5.5 years.

Liquidity Requirement	
Total Daily Liquid Funds	\$ 125,792,140
Average Monthly Operating Expense (FY 2024 Budgeted Operating Expenses ÷ 12)	\$ 15,943,333
Operating Expense Liquidity Coverage Ratio	\$ 7.89
Number of Days Coverage of Operating Expenses	237
	Min = 30

Rolling Four Quarter Annualized Yield By Investment Type For the Fiscal Quarter Ended April 30, 2024

Rolling Four Quarter Annualized Yield By Investment Type For The Fiscal Quarter Ended		
	4/30/2024	Rolling Four Quarter Average
U.S. Govt. Securities*	4.436%	3.780%
Federally Insured Cash Account	5.177%	5.128%
Pooled Funds	5.310%	5.273%
Money Markets	0.000%	0.000%
Certificates of Deposit	0.000%	0.000%
Obligations of The State of Texas, Agencies & Instrumentalities	0.000%	0.000%
Demand Deposits**	1.000%	0.988%
Escrow Funds	2.173%	2.173%
Total NBU Yield	3.967%	3.656%
90 Day T-Bill	5.240%	5.266%

* U.S. Govt. Securities includes a \$5 million 10 year Community Assistance maturity at 1.79%

** The Demand Deposits interest rate reflects NBU's earnings credit rate with Frost Bank.
Earnings are solely used to offset Frost Bank fees for the month.

Mission

Strengthening our community by providing resilient essential services

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Vision

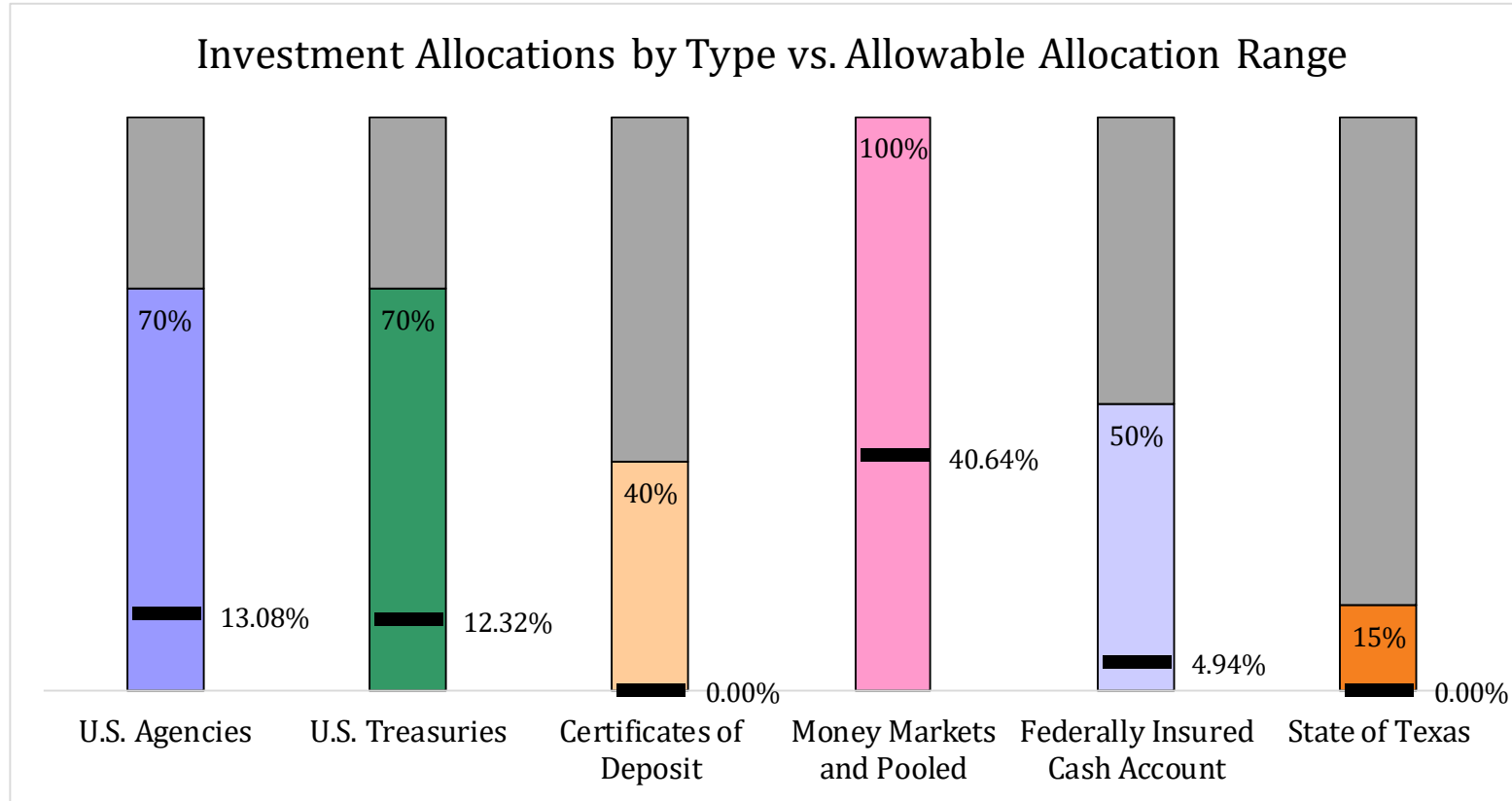
Be a trusted community partner dedicated to excellence in service

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Core Values

Safety, Team, Integrity, Culture, and Stewardship

Investment Allocations vs. Investment Allowable Ranges at April 30, 2024



Note: Colored area in bar represents allowable allocation range

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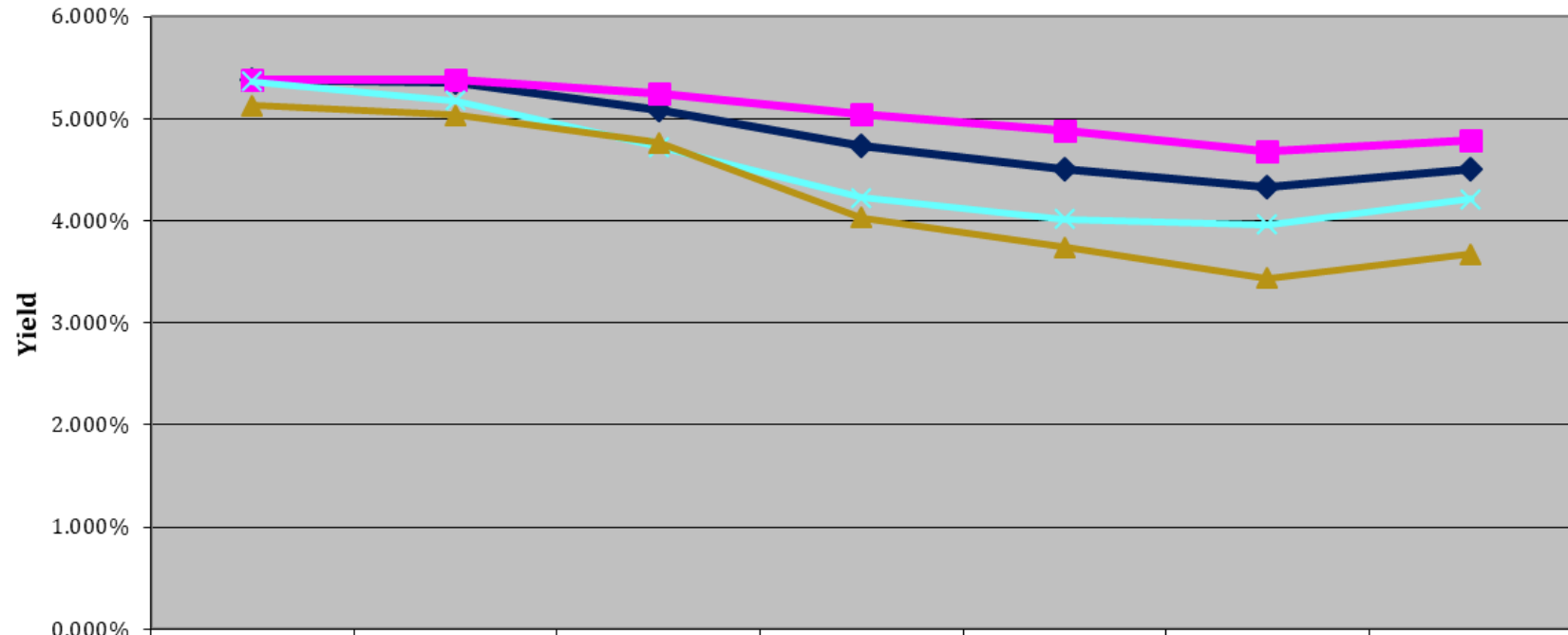
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U. S. Treasury Yield Curve as of May 15, 2024



	3 Mo	6 Mo	12 Mo	2 Yr	3 Yr	10 Yr	30 Yr
◆ Current (05/15/2024)	5.379%	5.350%	5.089%	4.738%	4.510%	4.336%	4.508%
■ Quarter End (04/30/2024)	5.384%	5.377%	5.244%	5.050%	4.882%	4.682%	4.786%
✕ Last Quarter (01/31/2024)	5.365%	5.175%	4.726%	4.229%	4.019%	3.965%	4.215%
▲ Four Quarters Ago (04/30/2023)	5.129%	5.033%	4.762%	4.029%	3.741%	3.437%	3.672%

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Commercial Paper Update

CUSIP	Par Amount	Nominal Rate	Issue Date	Maturity Date	Total Days	Total Interest
64257PBQ2	33,500,000.00	3.85%	11/8/2023	2/6/2024	90	317,672.99
64257PBS8	7,000,000.00	3.70%	12/12/2023	2/6/2024	56	39,667.19
64257PBT6	24,500,000.00	4.00%	12/12/2023	2/6/2024	56	150,092.07
64257PBU3	10,000,000.00	3.70%	12/20/2023	2/6/2024	48	48,557.82

Note: The table above shows the commercial paper notes with an issue date and/or maturity date that occurred during the reporting period and any currently outstanding commercial paper notes.